

## **Exhibit A**

LEHMAN Entity	ICAP Entity	Proposed Lehman Cure Amount	ICAP Claimed Amount
---------------	-------------	-----------------------------	---------------------

**Lehman US ICAP Receivables Figures 15/09/08**

LEHMAN BROTHERS INC

ICAP CAPITAL MARKETS	\$312,904.70
ICAP SECURITIES	\$179,656.74
ICAP CORPORATES	\$75,495.30
WRIGHTSON	\$8,119.81
FIRST BROKERS	\$171,076.50
ICAP ELECTRONIC BROKING	\$13,291.09
GOVPX	\$757.50
<b>TOTAL LEHMAN BROTHERS INC.</b>	<b>\$761,301.64</b>

LEHMAN BROTHERS HOLDING  
TOTAL LEHMAN BROTHERS HOLDING

GRAND TOTAL ICAP US

ICAP CAPITAL MARKETS	\$17,195.85
	\$17,195.85
	<b>\$778,497.49</b>

Proposed Lehman Entity	ICAP Entity	Proposed Lehman Cure Amount	ICAP Claimed Amount
LEHMAN BROTHERS COMMERCIAL CORP	ICAP CAPITAL MARKETS	\$377,684.33	\$377,684.33
<b>TOTAL LEHMAN BROTHERS COMMERCIAL CORP</b>			
LEHMAN BROTHERS INTERNATIONAL	ICAP CORPORATES	\$44,862.00	
<b>TOTAL LEHMAN BROTHERS INTERNATIONAL</b>	EBS	\$38,858.13	
		<b>\$83,720.13</b>	
LEHMAN BROTHERS SPECIAL FINANCING INC	ICAP CAPITAL MARKETS	\$676,436.50	
<b>TOTAL LEHMAN BROTHERS SPECIAL FINANCING</b>	ICAP CORPORATES	\$663,202.73	
		<b>\$1,339,639.23</b>	
LEHMAN BROTHERS COMMODITY SERVICES INC	ICAP ENERGY NA	\$212,917.00	
<b>TOTAL LEHMAN BROTHERS COMMODITY SERVICES INC</b>	ICAP UNITED	\$16,506.00	
		<b>\$229,423.00</b>	
<b>GRAND TOTAL ICAP US</b>			<b>\$2,030,466.69</b>

## **Exhibit B**

LEHMAN Entity	ICAP Entity	Proposed Lehman Cure Amount	ICAP Claimed Amount
<b>Lehman UK ICAP Receivables Figures 15/09/08</b>			
LEHMAN BROTHERS INC			
	EBS	£2,477.02	
	Harlow London Limited	£5,943.27	
	ICAP Energy Limited	£25,165.93	
	ICAP Europe Limited	£99,014.92	
	ICAP Securities Limited	£688,974.81	
	IMS	£6,938.35	
<b>TOTAL UK</b>		<b>£828,514.30</b>	
<b>Lehman ICAP Asia Receivables Figures 15/09/08</b>			
Lehman Brothers Inc			
	Singapore AP	£56,511.00	
	Korea	£34,801.00	
	Reset	£42,574.00	
	EBS Japan	£4,242.00	
<b>TOTAL ASIA</b>		<b>£138,128.00</b>	
<b>Lehman Global Link Receivables Figures 15/09/08</b>			
LEHMAN BROTHERS INC	US - Linkbrokers Derivatives Corporation		
<b>TOTAL</b>		<b>£111,982.80</b>	
<b>GRAND TOTAL ICAP EUROPE LEHMAN BROTHERS INC</b>		<b>£1,078,625.10</b>	
<b>Lehman UK ICAP Receivables Figures 15/09/08</b>			
LEHMAN BROTHERS HOLDING			
<b>TOTAL</b>		<b>£365.83</b>	
<b>ID TOTAL ICAP EUROPE LEHMAN BROTHERS HOLDINGS</b>		<b>£365.83</b>	
<b>GRAND TOTAL ICAP EUROPE</b>		<b>£1,078,990.93</b>	

LEHMAN Entity	Proposed Lehman Entity	ICAP Entity	ICAP Claimed Amount
<b>Lehman UK ICAP Receivables Figures 15/09/08</b>			
LEHMAN BROTHERS COMMERCIAL CORP		ICAP Energy Limited	
<b>TOTAL</b>			<b>\$12,324.05</b>
LEHMAN BROTHERS SPECIAL FINANCING INC			
<b>TOTAL</b>			
LEHMAN BROTHERS COMMODITY SERVICES INC		ICAP Energy Limited	£132.52
<b>TOTAL</b>		ICAP Securities Limited	£17,400.77
			<b>£19,373.96</b>
<b>TOTAL ICAP UK</b>			<b>£17,533.29</b>
Lehman ICAP Asia Receivables Figures 15/09/08			
Lehman Brothers International	Reset		
<b>TOTAL</b>			
LEHMAN BROTHERS SPECIAL FINANCING INC			
Australia		£17,148.00	
Total Unbilled GBP		£17,148.00	
Singapore AP			
Total Unbilled GBP			
Reset			
<b>TOTAL</b>			
<b>TOTAL ICAP ASIA</b>			<b>£429,535.00</b>

## **Exhibit C**

b/l	issue	cusip	qty	contract	value
b	allison trans 11%	019736aa5	\$ 1,725,000.00	\$ 1,621,500.00	
b	allison trans 11%	019736aa5	\$ 289,000.00	\$ 271,660.00	
b	ambac 9 3/8%	023139aa6	\$ 300,000.00	\$ 297,000.00	
b	ames true 10%	031042ab0	\$ 3,000,000.00	\$ 1,770,000.00	
b	banco bmg	05949rac7	\$ 265,000.00	\$ 265,000.00	
b	calpine 8.75%	13199act6	\$ 1,000,000.00	\$	
b	calpine 7.875%	13199acu3	\$ 400,000.00	\$	
b	colonial bk 8%	195554ck4	\$ 200,000.00	\$ 206,000.00	
b	colonial bk 8%	195554ck4	\$ 20,000.00	\$ 20,600.00	
b	dole 8.75%	256605ad8	\$ 41,000.00	\$ 39,360.00	
b	jpmorgan	46623ehj1	\$ 1,400,000.00	\$ 1,372,000.00	
b	kbw	482423100	\$ 62,200.00	\$ 1,741,600.00	
b	ply gen 9%	729416ag2	\$ 619,000.00	\$ 346,640.00	
b	rescap 7.186	76113ban9	\$ 1,840,000.00	\$ 1,012,000.00	
b	tekniplez 8.75%	87910pah3	\$ 280,000.00	\$ 215,600.00	
	adv micro 7.75%	007903aj6	\$ 600,000.00	\$ 456,000.00	
	adv micro 7.75%	007903aj7	\$ 1,808,000.00	\$ 1,374,080.00	
	adv micro 7.75%	007903aj8	\$ 2,000,000.00	\$ 1,520,000.00	
	brookstone 12%	114535ab3	\$ 1,250,000.00	\$ 1,125,000.00	
	currency shares	23130c108	\$ 20,500.00	\$ 3,013,500.00	
	greektown 10.75%	392484aa9	\$ 94,000.00	\$ 73,320.00	
	ldk adr	50183l107	\$ 43,900.00	\$ 1,975,500.00	
	masonite corp 11%	575379ae2	\$ 450,000.00	\$ 144,000.00	
	neiman marcus 10 3/8	640204ah6	\$ 845,000.00	\$ 861,900.00	
	total borrows		\$ 11,441,200.00	\$ 9,178,960.00	
	total loans		\$ 7,111,400.00	\$ 10,543,300.00	

<b>market val</b>	<b>(exp)/protection</b>
\$ 1,583,550.00	\$ (37,950.00)
\$ 265,302.00	\$ (6,358.00)
\$ 290,640.00	\$ (6,360.00)
\$ 1,718,331.00	\$ (51,669.00)
\$ 259,700.00	\$ (5,300.00)
\$ 15,555.00	\$ 15,555.00
\$ -	\$ -
\$ 200,837.60	\$ (5,162.40)
\$ 20,083.76	\$ (516.24)
\$ 38,562.75	\$ (797.25)
\$ 1,342,880.00	\$ (29,120.00)
\$ 2,332,500.00	\$ 590,900.00
\$ 339,521.50	\$ (7,118.50)
\$ 979,570.00	\$ (32,430.00)
\$ 211,438.64	\$ (4,161.36)
\$ 443,824.80	\$ 12,175.20
\$ 1,337,392.06	\$ 36,687.94
\$ 1,479,416.00	\$ 40,584.00
\$ 1,101,666.25	\$ 23,333.75
\$ 2,937,855.00	\$ 75,645.00
\$ 71,181.50	\$ 2,138.50
\$ 1,920,186.00	\$ 55,314.00
\$ 140,424.75	\$ 3,575.25
\$ 844,476.94	\$ 17,423.06
\$ 9,598,472.25	\$ 419,512.25
\$ 10,276,423.30	\$ 266,876.70

## **Exhibit D**

**LEHMAN EUROCLEAR E)**

**Fail to Receive (CSEC)/(FUT)**

trade date	settle date	issue	isin	quantity	price
09/11/08	09/16/08	BODEN 12	ARARGE034678	4,000,000	37.84
09/11/08	09/16/08	COLOM 37	US195325BK01	2,000,000	108.25
09/11/08	09/16/08	BRAZ 17	US105756BM14	3,000,000	100.99
09/12/08	09/17/08	ARG PAR \$	US040114GK09	2,000,000	31.35
09/12/08	09/17/08	BRAZ 22	US105756BL31	5,000,000	60.89
09/12/08	09/17/08	PHILIP 32	US718286BD89	3,000,000	96.85
09/12/08	09/17/08	TAQA 5.62-12	XS0328391429	5,085,000	98.08
<b>24,085,000</b>					

**Fail to Deliver (USEC)(OTH)(UNMATCHED)**

09/11/08	09/16/08	BRAZ-40	US105756AP53	2,000,000	130.61
09/08/08	09/11/08	ARG PAR \$	US040114GK09	1,000,000	31.96
09/10/08	09/15/08	ARG-DISC -33	US040114GL81	2,000,000	69.75
09/10/08	09/15/08	ARGBON- 15	ARARGE03F144	2,000,000	64.00
09/11/08	09/16/08	BRA- 37	US105756BK57	5,000,000	108.76
09/11/08	09/16/08	BRAZ-17	US105756BM14	2,000,000	101.71

**14,000,000**

## EXPOSURE

mrkt price	covered price	net money	desk	status	SD 9-22-08 New Buy \$
35.5000	33.4000	\$1,513,600.00	EMKN	CSEC	\$1,336,000.00
102.0000	100.0000	\$2,237,930.56	EMKN	CSEC	\$2,001,638.89
96.0000	95.7500	\$3,059,200.00	EMKN	CSEC	\$2,905,000.00
28.2500	28.0000	\$639,339.44	EMKN	CSEC	\$572,708.89
60.6000	56.6259	\$3,044,690.00	EMKN	CSEC	\$2,831,295.00
95.2500	94.5000	\$2,938,287.50	LDBB	CSEC	\$2,870,593.75
97.2196		\$5,100,091.15	FBEM	FUT	\$ 5,113,498.60
					<b>sub total</b>
125.3000	123.2500	\$2,629,922.22	EMKN	OTH	\$2,486,388.89
28.2500	28.0000	\$325,548.06	EMKN	UNMATCHED	\$286,354.44
59.7500	57.6000	\$1,725,306.04	EMKN	USEC	\$1,431,299.97
57.0000	55.2500	\$1,280,000.00	EMKN	OTH	\$1,105,000.00
101.2500	100.4000	\$5,493,416.67	EMKN	USEC	\$5,081,354.17
96.0000	95.7500	\$2,053,866.68	EMKN	USEC	\$1,936,666.67
					<b>sub total</b>

**Net Exposure**

**Diff**

\$177,600.00

\$236,291.67

**\$154,200.00**

\$66,630.55

\$213,395.00

\$67,693.75

(\$13,407.45)

\$902,403.52

(\$143,533.33)

(\$39,193.62)

(\$294,006.07)

(\$175,000.00)

(\$412,062.50)

**(\$117,200.01)**

(\$1,180,995.53)

(\$278,592.01)